



Backtest #52319 · LPG · EVO_GG1RSISNIP_v1047

ROI	Sharpe	Win Rate	Max Drawdown
+41.35%	1.13	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1047 strategy on LPG generated a 41.35% return, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. While the Sharpe ratio of 1.13 indicates acceptable risk-adjusted returns, a 21.82% drawdown suggests the bot is highly vulnerable to extended adverse moves. The high ROI stems from a small number of large winners rather than consistent probability, creating a fragile equity curve. To validate this approach, you must expand the backtest lookback period to identify if the edge persists across different market regimes. Without a larger sample, no conclusion on the strategy's viability can be drawn with institutional confidence.

ADDITIONAL METRICS

CAGR	41.35%
Sortino Ratio	0.93
Turnover	7.31x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14139.63